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Forecasting the Volatility of Stock Price Index: A Hybrid Model Integrating LSTM with Multiple GARCH-Type Models

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Highlights

- A new hybrid method to integrate deep neural networks with multiple financial time series models is proposed.
- Combines the LSTM model with various generalized autoregressive conditional heteroskedasticity (GARCH)-type models.
- Compared performance of the proposed hybrid LSTM models with that of existing methodologies.

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